

# A. 106

**To:** Lowitt, Ian T[lowitt@lehman.com]; Reilly, Gerard[greilly@lehman.com]; O'Meara, Chris M (NY)[comeara@lehman.com]; Kelly, Martin[martin.kelly@lehman.com]  
**Cc:** McInerney, Lily[lily.mcinerney@lehman.com]; Blackwell, Alastair[ablackwe@lehman.com]; Jones, Craig L[cjones@lehman.com]; Dziemian, Daniel[daniel.dziemian@lehman.com]  
**From:** Pearn, Francis J  
**Sent:** Sun 9/21/2008 8:03:54 PM  
**Importance:** Low  
**Subject:** FW: Net Long Options - 9/18  
**Categories:** urn:content-classes:message

PAGE0.PDF  
PAGE0.PDF

Craig Jones provided the OCC statements as of Sept. 22nd for the LBI 074 account. The first statement shows collateral value of \$522 million (cash and government securities) in LBI. The second file details approximately \$2bn of collateral (letters of credit, cash, and securities). Craig and Dan confirmed these balances with the OCC and can answer questions you may have.

-----Original Message-----

**From:** Jones, Craig L  
**Sent:** Sunday, September 21, 2008 2:19 PM  
**To:** Pearn, Francis J; Tennyson, Peter A; Butryn, Kirk; Blackwell, Alastair; Reilly, Gerard; Stucchio, Anthony  
**Cc:** McInerney, Lily  
**Subject:** RE: Net Long Options - 9/18

Attached are the current statements for the OCC.

-----Original Message-----

**From:** Pearn, Francis J  
**Sent:** Sunday, September 21, 2008 1:14 PM  
**To:** Tennyson, Peter A; Jones, Craig L; Butryn, Kirk; Blackwell, Alastair; Reilly, Gerard; Stucchio, Anthony  
**Cc:** McInerney, Lily  
**Subject:** FW: Net Long Options - 9/18

Who can get the OCC information and statement for Friday and determine if these contracts are still outstanding?

-----Original Message-----

**From:** Tim.Stack@barclayscapital.com  
[mailto:Tim.Stack@barclayscapital.com]  
**Sent:** Sunday, September 21, 2008 1:12 PM  
**To:** Pearn, Francis J  
**Cc:** McInerney, Lily; Richard.Konefal@barclayscapital.com; Liz.James@barclayscapital.com; alexandra.guest@barclayscapital.com  
**Subject:** RE: Net Long Options - 9/18

This is for the futures options contracts that were liquidated as you say on Thursday and will now be flat.

This does not include the OCC exchange positions..ie the VIX futures and all the equity option positions. We need the OCC statement...

Exhibit  
95 B  
KDK 8-7-09

-----Original Message-----

From: Pearn, Francis J [mailto:francis.pearn@lehman.com]  
Sent: Sunday, September 21, 2008 1:05 PM  
To: Stack, Tim: Futures (NYK)  
Cc: McNerney, Lily  
Subject: RE: Net Long Options - 9/18

Tim

I'm getting some information that leads me to think that all the exchange traded option contracts were liquidated by the exchanges on Friday. Here is a spreadsheet that shows \$0 House account balances as of the 19th at a number of exchanges. I am imploring Operations to get us a definitive answer as to whether these contracts have in fact been liquidated and will come back to you immediately upon hearing from them. Thanks. Frank

-----Original Message-----

From: Tim.Stack@barclayscapital.com  
[mailto:Tim.Stack@barclayscapital.com]  
Sent: Sunday, September 21, 2008 12:05 PM  
To: Stephen.King@barclayscapital.com; Pearn, Francis J; McNerney, Lily; Reilly, Gerard; Mincak, Christopher; Jasen.Yang@barclayscapital.com  
Cc: Shi, Jerry; Liz.James@barclayscapital.com  
Subject: RE: Net Long Options - 9/18

Frank

I have just been speaking to Stephen  
Can you please call me on this one at 2124121834.

Thanks

Tim

-----Original Message-----

From: King, Stephen: Markets (NYK)  
Sent: Sunday, September 21, 2008 11:26 AM  
To: 'Pearn, Francis J'; McNerney, Lily; Reilly, Gerard; Mincak, Christopher; Yang, Jasen: Markets (NYK)  
Cc: Shi, Jerry; Stack, Tim: Futures (NYK)  
Subject: RE: Net Long Options - 9/18

Just tried to call.

-----Original Message-----

From: Pearn, Francis J [mailto:francis.pearn@lehman.com]  
Sent: Sunday, September 21, 2008 11:22 AM  
To: King, Stephen: Markets (NYK); McNerney, Lily; Reilly, Gerard; Mincak, Christopher; Yang, Jasen: Markets (NYK)  
Cc: Shi, Jerry; Stack, Tim: Futures (NYK)  
Subject: Re: Net Long Options - 9/18

Stephen

I spoke with Gerry Reilly this morning and am reaching out to Lily and Chris to get the most recent exchange traded option info. I am at 516

741 4541 if you want to speak. I will give you an update once Lily and I connect.

Frank

----- Original Message -----

From: Stephen.King@barclayscapital.com  
<Stephen.King@barclayscapital.com>  
To: McInerney, Lily; Reilly, Gerard; Mincak, Christopher;  
Jasen.Yang@barclayscapital.com <Jasen.Yang@barclayscapital.com>  
Cc: Pearn, Francis J; Shi, Jerry; Tim.Stack@barclayscapital.com  
<Tim.Stack@barclayscapital.com>  
Sent: Sun Sep 21 11:18:47 2008  
Subject: RE: Net Long Options - 9/18

Lily,

What's I'm trying to be sure about is that we have a clear list of all exchange traded positions (options, futures, etc) as of Friday close. Need this today. Very important. Also, I need to know what the net margin is at the relevant clearing house, and whether that reflects the Friday close marks.

What is you number? Either tim or I will call you.

thx

-----Original Message-----

From: McInerney, Lily [mailto:lily.mcinerney@lehman.com]  
Sent: Sunday, September 21, 2008 11:10 AM  
To: King, Stephen: Markets (NYK); Reilly, Gerard; Mincak, Christopher;  
Yang, Jasen: Markets (NYK)  
Cc: Pearn, Francis J; Shi, Jerry  
Subject: RE: Net Long Options - 9/18

Only equity exchange traded options as of 9/18 were included.

-----Original Message-----

From: Stephen.King@barclayscapital.com  
[mailto:Stephen.King@barclayscapital.com]  
Sent: Sunday, September 21, 2008 9:12 AM  
To: Reilly, Gerard; Mincak, Christopher; Jasen.Yang@barclayscapital.com  
Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry  
Subject: RE: Net Long Options - 9/18

Don't forget we only want the exchange traded options, not the etc.

-----Original Message-----

From: Reilly, Gerard [mailto:greilly@lehman.com]  
Sent: Sunday, September 21, 2008 9:11 AM  
To: Mincak, Christopher; Yang, Jasen: Markets (NYK); King, Stephen:  
Markets (NYK)  
Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry  
Subject: RE: Net Long Options - 9/18

Chris

Does this include all equity exchange traded options?

-----Original Message-----

From: Mincak, Christopher  
Sent: Friday, September 19, 2008 5:41 PM  
To: 'Jasen.Yang@barclayscapital.com'; Stephen.King@barclayscapital.com  
Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry; Reilly, Gerard  
Subject: RE: Net Long Options - 9/18

I've included short options, longs/shorts as of yesterday's close, 9/18.

-----Original Message-----

From: Jasen.Yang@barclayscapital.com  
[mailto:Jasen.Yang@barclayscapital.com]  
Sent: Friday, September 19, 2008 5:23 PM  
To: Mincak, Christopher; Stephen.King@barclayscapital.com  
Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry; Reilly, Gerard  
Subject: RE: Net Long Options - 9/18

is there a short options book as well?

these are current as of yesterday's close?

thanks,

jasen

-----Original Message-----

From: Mincak, Christopher [mailto:christopher.mincak@lehman.com]  
Sent: Friday, September 19, 2008 4:45 PM  
To: King, Stephen: Markets (NYK); Yang, Jasen: Markets (NYK)  
Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry; Reilly, Gerard  
Subject: Net Long Options - 9/18

Attached are the options. Awaiting the risk report from Risk.

Chris

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THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000740000109222008

CMO PAGE 1  
CM PAGE 1

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

TIER ACCOUNT: OCC 00074 C  
SETTLEMENT TIER ACCOUNT: OCC 00074 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)	
CASH:	162,681,324.65
USD:	0.00
FOREIGN:	0.00
CASH TOTAL:	162,681,324.65
GOVERNMENT (GS & GE) TOTAL:	344,736,724.57
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	507,418,049.22
TOTAL REQUIREMENT:	320,149,775.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	187,268,274.22 EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	9,693,978.77	COL
CASH CONVERSION		
CASH GAINED FROM CONVERSION:	0.00	
CASH USED FOR CONVERSION:	0.00	
DEFICIT:	0.00	
NET SETTLEMENT:	9,693,978.77	COL

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)	
CASH:	162,681,324.65
USD:	0.00
FOREIGN:	0.00
CASH TOTAL:	162,681,324.65
GOVERNMENT (GS & GE) TOTAL:	344,736,724.57
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	507,418,049.22
TOTAL REQUIREMENT:	320,149,775.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	187,268,274.22 EXC

ENP0450

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CMO PAGE 2  
CM PAGE 2

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000740000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

SETTLEMENT TIER ACCOUNT: OCC 00074 C

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX CASH DIFFERENCE		
EQUITY CASH FIXED	13,469,519.00	COL
INDEX CASH FIXED	7.56	COL
EQUITY POST TRADE PREMIUM	70,000.00	COL
INDEX POST TRADE PREMIUM	3,237,702.80	PAY
EQUITY TRADE PREMIUM	641,289.99	PAY
	33,445.00	COL
NET PAY/COLLECT	9,693,978.77	COL

ENP0450

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THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000740000109222008

CMO PAGE 3  
CM PAGE 3

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

TIER ACCOUNT: OCC 00074 F  
SETTLEMENT TIER ACCOUNT: OCC 00074 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)  
CASH: 578,689,010.23  
USD:  
FOREIGN: 0.00  
CASH TOTAL: 578,689,010.23  
GOVERNMENT (GS & GE) TOTAL: 332,558,398.49  
LETTERS OF CREDIT TOTAL: 500,000.00  
MONEY MARKET FUNDS TOTAL: 0.00  
VALUED SECURITIES TOTAL: 0.00  
TOTAL COLLATERAL VALUE (IN USD): 911,747,408.72  
TOTAL REQUIREMENT: 641,926,510.00  
MARGIN CREDIT: 0.00  
ROLLED-UP MARGIN DEFICIT: 0.00  
EXCESS/DEFICIT: 269,820,898.72 EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT: 358,905,701.00 COL  
CASH CONVERSION  
CASH GAINED FROM CONVERSION: 0.00  
CASH USED FOR CONVERSION: 0.00  
DEFICIT: 0.00  
NET SETTLEMENT: 358,905,701.00 COL  
=====

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)  
CASH: 578,689,010.23  
USD:  
FOREIGN: 0.00  
CASH TOTAL: 578,689,010.23  
GOVERNMENT (GS & GE) TOTAL: 332,558,398.49  
LETTERS OF CREDIT TOTAL: 500,000.00  
MONEY MARKET FUNDS TOTAL: 0.00  
VALUED SECURITIES TOTAL: 0.00  
TOTAL COLLATERAL VALUE (IN USD): 911,747,408.72  
TOTAL REQUIREMENT: 641,926,510.00  
MARGIN CREDIT: 0.00  
ROLLED-UP MARGIN DEFICIT: 0.00  
EXCESS/DEFICIT: 269,820,898.72 EXC

ENP0450

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THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

SETTLEMENT TIER ACCOUNT: OCC 00074 F

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX CASH DIFFERENCE	353,810,801.00	COL
INDEX CASH FIXED	480,000.00	COL
STOCK LOAN MARK TO MARKET	4,614,900.00	COL
NET PAY/COLLECT	358,905,701.00	COL

CMO PAGE 4  
CM PAGE 4

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000740000109222008

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THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO  
ACTIVITY DATE: 09/22/2008 CYCLE-ID: CMO PAGE 5  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 CM PAGE 5  
REPORT-ID: 02000000353000740000109222008

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

TIER ACCOUNT: OCC 00074 M  
SETTLEMENT TIER ACCOUNT: OCC 00074 M

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)  
CASH: 255,919,157.59  
USD:  
FOREIGN: 0.00  
CASH TOTAL: 255,919,157.59  
GOVERNMENT (GS & GE) TOTAL: 78,415,351.16  
LETTERS OF CREDIT TOTAL: 211,550,000.00  
MONEY MARKET FUNDS TOTAL: 0.00  
VALUED SECURITIES TOTAL: 0.00

TOTAL COLLATERAL VALUE (IN USD): 545,884,508.75  
TOTAL REQUIREMENT: 0.00  
MARGIN CREDIT: 0.00  
ROLLED-UP MARGIN DEFICIT: 379,138,758.00  
EXCESS/DEFICIT: 166,745,750.75 EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT: 3,235,583.00 PAY  
CASH CONVERSION  
CASH GAINED FROM CONVERSION: 0.00  
CASH USED FOR CONVERSION: 3,235,583.00  
DEFICIT: 0.00  
NET SETTLEMENT: 0.00

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)  
CASH: 252,683,574.59  
USD:  
FOREIGN: 0.00  
CASH TOTAL: 252,683,574.59  
GOVERNMENT (GS & GE) TOTAL: 78,415,351.16  
LETTERS OF CREDIT TOTAL: 211,550,000.00  
MONEY MARKET FUNDS TOTAL: 0.00  
VALUED SECURITIES TOTAL: 0.00

TOTAL COLLATERAL VALUE (IN USD): 542,648,925.75  
TOTAL REQUIREMENT: 0.00  
MARGIN CREDIT: 0.00  
ROLLED-UP MARGIN DEFICIT: 379,138,758.00  
EXCESS/DEFICIT: 163,510,167.75 EXC

ENP0450

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CM PAGE 6

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000740000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

SETTLEMENT TIER ACCOUNT: OCC 00074 M

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX CASH DIFFERENCE	3,235,583.00	PAY
NET PAY/COLLECT	3,235,583.00	PAY

ENP0450

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CMO PAGE 7  
CM PAGE 7

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000740000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

TIER ACCOUNT: OCC 00074 M P  
SETTLEMENT TIER ACCOUNT: OCC 00074 M

MARGIN ACCOUNT DETAIL

COLLATERAL TYPE (ALL IN USD)	0.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:	379,138,758.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	379,138,758.00 DEF

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*

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CMO PAGE 8  
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ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000740000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

TIER ACCOUNT: OCC 00074 Z X  
SETTLEMENT TIER ACCOUNT: OCC 00074 Z X

CLEARING FUND ACCOUNT DETAIL	
COLLATERAL TYPE (ALL IN USD)	
CASH:	
USD:	0.00
CASH TOTAL:	0.00
GOVERNMENT (GS) TOTAL:	171,121,642.25
TOTAL COLLATERAL VALUE (IN USD):	171,121,642.25
TOTAL REQUIREMENT:	170,993,187.75
EXCESS/DEFICIT:	128,454.50 EXC

\*\*\*END OF DATA\*\*\*

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THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 02000000353000840000109222008

CMO PAGE 9  
CM PAGE 1

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00084

TIER ACCOUNT: OCC 00084 C  
SETTLEMENT TIER ACCOUNT: OCC 00084 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)	
CASH:	33,108,960.00
USD:	
FOREIGN:	0.00
CASH TOTAL:	33,108,960.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	800,000.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	33,908,960.00
TOTAL REQUIREMENT:	352,402.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	33,556,558.00 EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	16,180.00 COL
CASH CONVERSION	
CASH GAINED FROM CONVERSION:	0.00
CASH USED FOR CONVERSION:	0.00
DEFICIT:	0.00
NET SETTLEMENT:	16,180.00 COL

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)	
CASH:	33,108,960.00
USD:	
FOREIGN:	0.00
CASH TOTAL:	33,108,960.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	800,000.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	33,908,960.00
TOTAL REQUIREMENT:	352,402.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	33,556,558.00 EXC

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CMO PAGE 10  
CM PAGE 2

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000840000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00084

SETTLEMENT TIER ACCOUNT: OCC 00084 C

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX FUTURES MARK TO MARKET	16,180.00	COL
NET PAY/COLLECT	16,180.00	COL

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THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 02000000353000840000109222008

CMO PAGE 11  
CM PAGE 3

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00084

TIER ACCOUNT: OCC 00084 F  
SETTLEMENT TIER ACCOUNT: OCC 00084 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)  
CASH: 46,406,394.00  
USD:  
FOREIGN: 0.00  
CASH TOTAL: 46,406,394.00  
GOVERNMENT (GS & GE) TOTAL: 0.00  
LETTERS OF CREDIT TOTAL: 0.00  
MONEY MARKET FUNDS TOTAL: 39,350,000.00  
VALUED SECURITIES TOTAL: 0.00  
TOTAL COLLATERAL VALUE (IN USD): 85,756,394.00  
TOTAL REQUIREMENT: 57,727,824.00  
MARGIN CREDIT: 0.00  
ROLLED-UP MARGIN DEFICIT: 0.00  
EXCESS/DEFICIT: 28,028,570.00 EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT: 9,173,290.00 COL  
CASH CONVERSION  
CASH GAINED FROM CONVERSION: 0.00  
CASH USED FOR CONVERSION: 0.00  
DEFICIT: 0.00  
NET SETTLEMENT: 9,173,290.00 COL  
=====

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)  
CASH: 46,406,394.00  
USD:  
FOREIGN: 0.00  
CASH TOTAL: 46,406,394.00  
GOVERNMENT (GS & GE) TOTAL: 0.00  
LETTERS OF CREDIT TOTAL: 0.00  
MONEY MARKET FUNDS TOTAL: 39,350,000.00  
VALUED SECURITIES TOTAL: 0.00  
TOTAL COLLATERAL VALUE (IN USD): 85,756,394.00  
TOTAL REQUIREMENT: 57,727,824.00  
MARGIN CREDIT: 0.00  
ROLLED-UP MARGIN DEFICIT: 0.00  
EXCESS/DEFICIT: 28,028,570.00 EXC

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CMO PAGE 12  
CM PAGE 4

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000840000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00084

SETTLEMENT TIER ACCOUNT: OCC 00084 F

PAY/COLLECT TYPE	AMOUNT	PAY/COL
EQUITY FUTURES MARK TO MARKET	798,640.00	COL
INDEX FUTURES MARK TO MARKET	8,374,650.00	COL
NET PAY/COLLECT	9,173,290.00	COL

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THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000840000109222008

CMO PAGE 13  
CM PAGE 5

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00084

TIER ACCOUNT: OCC 00084 M  
SETTLEMENT TIER ACCOUNT: OCC 00084 M

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)  
CASH: 0.00  
USD: 0.00  
FOREIGN: 0.00  
CASH TOTAL: 0.00  
GOVERNMENT (GS & GE) TOTAL: 0.00  
LETTERS OF CREDIT TOTAL: 0.00  
MONEY MARKET FUNDS TOTAL: 0.00  
VALUED SECURITIES TOTAL: 0.00  
TOTAL COLLATERAL VALUE (IN USD): 0.00  
TOTAL REQUIREMENT: 0.00  
MARGIN CREDIT: 0.00  
ROLLED-UP MARGIN DEFICIT: 0.00  
EXCESS/DEFICIT: 0.00

COLLATERAL TYPE (ALL IN USD)  
CASH: 0.00  
USD: 0.00  
FOREIGN: 0.00  
CASH TOTAL: 0.00  
GOVERNMENT (GS & GE) TOTAL: 0.00  
LETTERS OF CREDIT TOTAL: 0.00  
MONEY MARKET FUNDS TOTAL: 0.00  
VALUED SECURITIES TOTAL: 0.00  
TOTAL COLLATERAL VALUE (IN USD): 0.00  
TOTAL REQUIREMENT: 0.00  
MARGIN CREDIT: 0.00  
ROLLED-UP MARGIN DEFICIT: 0.00  
EXCESS/DEFICIT: 0.00

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT: 0.00  
CASH CONVERSION  
CASH GAINED FROM CONVERSION: 0.00  
CASH USED FOR CONVERSION: 0.00  
DEFICIT: 0.00  
NET SETTLEMENT: 0.00

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CM PAGE 6

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000840000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00084

SETTLEMENT TIER ACCOUNT: OCC 00084 M

PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT	0.00	

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THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353000840000109222008

CMO PAGE 15  
CM PAGE 7

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00084

TIER ACCOUNT: OCC 00084 M P  
SETTLEMENT TIER ACCOUNT: OCC 00084 M

MARGIN ACCOUNT DETAIL

COLLATERAL TYPE (ALL IN USD)	0.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:	0.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	0.00

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\*\*\*\*\*END OF DATA\*\*\*\*\*



THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353002730000109222008

CMO PAGE 16  
CM PAGE 1

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00273

TIER ACCOUNT: OCC 00273 C  
SETTLEMENT TIER ACCOUNT: OCC 00273 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)  
CASH: 4,880,701.00  
USD:  
FOREIGN: 0.00  
CASH TOTAL: 4,880,701.00  
GOVERNMENT (GS & GE) TOTAL: 0.00  
LETTERS OF CREDIT TOTAL: 0.00  
MONEY MARKET FUNDS TOTAL: 0.00  
VALUED SECURITIES TOTAL: 0.00  
TOTAL COLLATERAL VALUE (IN USD): 4,880,701.00  
TOTAL REQUIREMENT: 770,881.00  
MARGIN CREDIT: 0.00  
ROLLED-UP MARGIN DEFICIT: 0.00  
EXCESS/DEFICIT: 4,109,820.00 EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT: 0.00  
CASH CONVERSION: 0.00  
CASH GAINED FROM CONVERSION: 0.00  
CASH USED FOR CONVERSION: 0.00  
DEFICIT: 0.00  
NET SETTLEMENT: 0.00

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)  
CASH: 4,880,701.00  
USD:  
FOREIGN: 0.00  
CASH TOTAL: 4,880,701.00  
GOVERNMENT (GS & GE) TOTAL: 0.00  
LETTERS OF CREDIT TOTAL: 0.00  
MONEY MARKET FUNDS TOTAL: 0.00  
VALUED SECURITIES TOTAL: 0.00  
TOTAL COLLATERAL VALUE (IN USD): 4,880,701.00  
TOTAL REQUIREMENT: 770,881.00  
MARGIN CREDIT: 0.00  
ROLLED-UP MARGIN DEFICIT: 0.00  
EXCESS/DEFICIT: 4,109,820.00 EXC

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CMO PAGE 17  
CM PAGE 2

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353002730000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00273

SETTLEMENT TIER ACCOUNT: OCC 00273 C

PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT	0.00	

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THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO  
ACTIVITY DATE: 09/22/2008 CYCLE-ID: CMO PAGE 18  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 CM PAGE 3  
REPORT-ID: 020000000353002730000109222008

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00273

TIER ACCOUNT: OCC 00273 F  
SETTLEMENT TIER ACCOUNT: OCC 00273 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)  
CASH: 0.00  
USD: 0.00  
FOREIGN: 0.00  
CASH TOTAL: 0.00  
GOVERNMENT (GS & GE) TOTAL: 0.00  
LETTERS OF CREDIT TOTAL: 0.00  
MONEY MARKET FUNDS TOTAL: 0.00  
VALUED SECURITIES TOTAL: 0.00

TOTAL COLLATERAL VALUE (IN USD): 0.00  
TOTAL REQUIREMENT: 0.00  
MARGIN CREDIT: 0.00  
ROLLED-UP MARGIN DEFICIT: 0.00  
EXCESS/DEFICIT: 0.00

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT: 0.00  
CASH CONVERSION: 0.00  
CASH GAINED FROM CONVERSION: 0.00  
CASH USED FOR CONVERSION: 0.00  
DEFICIT: 0.00  
NET SETTLEMENT: 0.00

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)  
CASH: 0.00  
USD: 0.00  
FOREIGN: 0.00  
CASH TOTAL: 0.00  
GOVERNMENT (GS & GE) TOTAL: 0.00  
LETTERS OF CREDIT TOTAL: 0.00  
MONEY MARKET FUNDS TOTAL: 0.00  
VALUED SECURITIES TOTAL: 0.00

TOTAL COLLATERAL VALUE (IN USD): 0.00  
TOTAL REQUIREMENT: 0.00  
MARGIN CREDIT: 0.00  
ROLLED-UP MARGIN DEFICIT: 0.00  
EXCESS/DEFICIT: 0.00

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CMO PAGE 19  
CM PAGE 4

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 02000000353002730000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00273

SETTLEMENT TIER ACCOUNT: OCC 00273 F

PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT	0.00	

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\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 02000000353002730000109222008

CMO PAGE 20  
CM PAGE 5

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00273

TIER ACCOUNT: OCC 00273 M  
SETTLEMENT TIER ACCOUNT: OCC 00273 M

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)	
CASH:	0.00
USD:	0.00
FOREIGN:	0.00
CASH TOTAL:	0.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:	0.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	0.00

  

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY	
NET PAY/COLLECT:	0.00
CASH CONVERSION	0.00
CASH GAINED FROM CONVERSION:	0.00
CASH USED FOR CONVERSION:	0.00
DEFICIT:	0.00
NET SETTLEMENT:	0.00

COLLATERAL TYPE (ALL IN USD)	
CASH:	0.00
USD:	0.00
FOREIGN:	0.00
CASH TOTAL:	0.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:	0.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	0.00

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CMO PAGE 21  
CM PAGE 6

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353002730000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00273

SETTLEMENT TIER ACCOUNT: OCC 00273 M

PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT	0.00	

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CMO PAGE 22  
CM PAGE 7

ACTIVITY DATE: 09/22/2008 CYCLE-ID:  
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53  
REPORT-ID: 020000000353002730000109222008

THE OPTIONS CLEARING CORPORATION  
ACCOUNT SUMMARY BY CMO

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00273

TIER ACCOUNT: OCC 00273 M N  
SETTLEMENT TIER ACCOUNT: OCC 00273 M

MARGIN ACCOUNT DETAIL

COLLATERAL TYPE (ALL IN USD)	0.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:	0.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	0.00

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\*\*\*END OF DATA\*\*\*

CMO PAGE 1

THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
REPORT-ID: 0200000035300000000009192008

CMO: LEHMAN BROTHERS INC.

TOTALS BY CURRENCY USD

COLLATERAL TYPE	RECORD QTY	FACE VALUE	QUANTITY	CONTRACT QTY
LETTERS OF CREDIT	7	252,200,000.00		
CASH	6	1,081,685,547.47		
GOVERNMENTS (GS & GE)	15	814,295,000		
MONEY MARKET FUNDS (SHRS)	0		0	
VALUED SECURITIES	0		0	
SPECIFIC DEPOSITS	273		7,733,700	
ESCROW DEPOSITS	20			3,116

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CMO PAGE 2

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
REPORT-ID: 0200000035300000000009192008

THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

CMO: LEHMAN BROTHERS INC.

COLLATERAL TYPE: LETTERS OF CREDIT

ASSET MANAGER	LC#	RSTR	ISSUE DATE	EXP DATE	FV FACE VALUE	CURN	MARKET VALUE	COLLATERAL VALUE
ANZBUS33XXX	SO4743/8200		09/01/2008	03/01/2009	0.00	USD	0.00	0.00
ANZBUS33XXX	SO4744/8200		09/01/2008	03/01/2009	0.00	USD	0.00	0.00
BNPAUS3NXXX	91903950		08/28/2008	03/01/2009	800,000.00	USD	800,000.00	800,000.00
	CG CM# AT ID							
	OCC 00084 C				800,000.00		800,000.00	800,000.00
BNPAUS3NXXX	91903955		08/28/2008	03/01/2009	251,400,000.00	USD	251,400,000.00	251,400,000.00
	CG CM# AT ID							
	OCC 00074 F				500,000.00		500,000.00	500,000.00
	OCC 00074 M				211,550,000.00		211,550,000.00	211,550,000.00
	OCC 00084 F				39,350,000.00		39,350,000.00	39,350,000.00
BOTKUS33XXX	S015193		09/01/2008	03/01/2009	0.00	USD	0.00	0.00
HYVEUS33XXX	SB237405		09/03/2008	03/01/2009	0.00	USD	0.00	0.00
LOYDUS33NYB	NYSE2008730		09/01/2008	03/01/2009	0.00	USD	0.00	0.00
USD TOTAL					252,200,000.00		252,200,000.00	252,200,000.00
GRAND TOTAL					252,200,000.00		252,200,000.00	252,200,000.00

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
REPORT-ID: 020000000353000740000109192008

CMO PAGE 3  
CM PAGE 1

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: CASH

AT ID	ASSET MANAGER	SEG CASH	FACE VALUE	FV CURN	MARKET VALUE	COLLATERAL VALUE
C	BOFAUS6SXXX		162,681,324.65	USD	162,681,324.65	162,681,324.65
F	BOFAUS6SXXX		578,689,010.23	USD	578,689,010.23	578,689,010.23
M	BOFAUS6SXXX		255,919,157.59	USD	255,919,157.59	255,919,157.59
USD TOTAL			997,289,492.47		997,289,492.47	997,289,492.47

CM TOTAL 997,289,492.47 997,289,492.47 997,289,492.47

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO  
ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22  
REPORT-ID: 02000000353000740000109192008

CMO PAGE 4  
CM PAGE 2

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074  
COLLATERAL TYPE: GOVERNMENTS (GS & GE)

ASSET MANAGER	PLGR ACCT	CUSIP	GOV CT TYPE	COUPON RATE	SUB MAT DATE	TYPE	FV FACE VALUE	CURN	MARKET VALUE	COLLATERAL VALUE
AT: C ID:										
CHASUS33XXX		912810FD5	GS BOND	3.625	04/15/2028	PR	59,175,000	USD	96,873,025.50	92,029,374.23
CHASUS33XXX		912810FR4	GS BOND	2.375	01/15/2025	PR	175,000,000	USD	207,135,250.00	196,778,487.50
CHASUS33XXX		912810FS2	GS BOND	2.000	01/15/2026	PR	55,560,000	USD	58,872,487.20	55,928,862.84
AT: F ID:										
CHASUS33XXX		912810FH6	GS BOND	3.875	04/15/2029	PR	86,585,000	USD	144,880,082.95	137,636,078.80
CHASUS33XXX		912810FR4	GS BOND	2.375	01/15/2025	PR	119,445,000	USD	141,378,685.35	134,309,751.08
CHASUS33XXX		912810FR4	GS BOND	2.375	01/15/2025	PR	26,260,000	USD	31,082,123.80	29,528,017.61
CHASUS33XXX		912810PV4	GS BOND	1.750	01/15/2028	PR	34,000,000	USD	32,720,580.00	31,084,551.00
AT: M ID:										
CHASUS33XXX		912810PV4	GS BOND	1.750	01/15/2028	PR	85,770,000	USD	82,542,474.90	78,415,351.16
AT: Z ID: X										
CHASUS33XXX		912795G88	GS BILL		10/02/2008	PR	19,000,000	USD	18,996,200.00	18,901,219.00
CHASUS33XXX		912795H95	GS BILL		12/04/2008	PR	42,000,000	USD	41,869,800.00	41,660,451.00
CHASUS33XXX		912795J28	GS BILL		12/11/2008	PR	41,000,000	USD	40,901,600.00	40,697,092.00
CHASUS33XXX		912795J36	GS BILL		12/18/2008	PR	14,500,000	USD	14,466,650.00	14,394,316.75
CHASUS33XXX		912795J44	GS BILL		12/26/2008	PR	25,000,000	USD	24,897,500.00	24,773,012.50
CHASUS33XXX		912795J93	GS BILL		01/29/2009	PR	28,000,000	USD	27,868,400.00	27,729,058.00
CHASUS33XXX		912795K59	GS BILL		02/26/2009	PR	3,000,000	USD	2,981,400.00	2,966,493.00
GS TOTAL							814,295,000		967,466,259.70	926,832,116.47
GE TOTAL							0		0.00	0.00
USD TOTAL							814,295,000		967,466,259.70	926,832,116.47

CM TOTAL  
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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: MONEY MARKET FUNDS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	SEC SYMB	SEC CURN	SHARE QTY	MARKET VALUE	COLLATERAL VALUE
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NO DATA

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ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
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THE OPTIONS CLEARING CORPORATION												CMO PAGE 6
COLLATERAL INVENTORY BY CMO												CM PAGE 4
CMO: LEHMAN BROTHERS INC.												
CLEARING MEMBER: OCC 00074												
COLLATERAL TYPE: VALUED SECURITIES												
AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SYMB	SEC	CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE

NO DATA

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
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CM PAGE 5

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR SYMB	SEC SYMB	SERIES				STRIKE	EXP DATE	SHARE QTY	
							SEC	OPT	C	P	DATE		MARKET	VALUE
C		DTCCUS33XXX	2669	G7945J104	STX	USD	STX	C	01/17/2009		17 4/8	01/17/2009	28,100	
C		DTCCUS33XXX	2669	G7945J104	STX	USD	STX	C	12/20/2008		22 4/8	12/20/2008	361,085.00	
C		DTCCUS33XXX	2669	G7945J104	STX	USD	STX	C	01/17/2009		25	01/17/2009	50,500	
C		DTCCUS33XXX	2146	001765106	AMR	USD	AMR	C	09/20/2008		10	09/20/2008	648,925.00	
C		DTCCUS33XXX	2146	001765106	AMR	USD	AMR	C	11/22/2008		15	11/22/2008	50,500	
C		DTCCUS33XXX	2669	002896207	ANF	USD	ANF	C	11/22/2008		60	11/22/2008	648,925.00	
C		DTCCUS33XXX	2316	018490102	AGN	USD	AGN	C	09/20/2008		60	09/20/2008	80,000	
C		DTCCUS33XXX	2170	025537101	AEP	USD	AEP	C	01/17/2009		45	01/17/2009	1,035,200.00	
C		DTCCUS33XXX	2669	026874107	AIG	USD	AIG	C	11/22/2008		39	11/22/2008	13,200	
C		DTCCUS33XXX	2669	031162100	AMGN	USD	AMQ	C	10/18/2008		50	10/18/2008	582,120.00	
C		DTCCUS33XXX	2669	031162100	AMGN	USD	YAA	C	10/18/2008		55	10/18/2008	3,000	
C		DTCCUS33XXX	2669	031162100	AMGN	USD	YAA	C	09/20/2008		65	09/20/2008	176,040.00	
C		DTCCUS33XXX	2450	031162100	AMGN	USD	YAA	C	01/17/2009		75	01/17/2009	4,100	
C		DTCCUS33XXX	2139	032511107	APC	USD	APC	C	09/20/2008		65	09/20/2008	156,538.00	
C		DTCCUS33XXX	2139	032511107	APC	USD	APC	C	01/17/2009		70	01/17/2009	34,800	
C		DTCCUS33XXX	2139	032511107	APC	USD	APC	C	01/17/2009		80	01/17/2009	133,980.00	
C		DTCCUS33XXX	2316	037411105	APA	USD	APA	C	01/17/2009		100	01/17/2009	131,934.00	
C		DTCCUS33XXX	2316	037411105	APA	USD	APA	C	01/17/2009		140	01/17/2009	2,200	
													1,493,253.00	
													55,100	
													3,304,347.00	
													102,500	
													6,146,925.00	
													45,000	
													2,600,100.00	
													22,500	
													1,300,050.00	
													10,900	
													629,802.00	
													500	
													60,575.00	
													1,500	
													161,725.00	

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO  
  
CMO:  
CLEARING MEMBER: LEHMAN BROTHERS INC.  
OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	OPT SYMB	SERIES			EXP DATE	STRIKE	SHARE QTY	
									C	P	F			MARKET	VALUE
C		DTCUS33XXX	2139	037833100	AAPL	USD	APV	C	10/18/2008			190	10/18/2008		1,000
C		DTCUS33XXX	2139	03938L104	MT	USD	MT	C	01/17/2009			40	01/17/2009		140,910.00
C		DTCUS33XXX	2139	03938L104	MT	USD	MT	C	01/17/2009			60	01/17/2009		9,100
C		DTCUS33XXX	0901	053611109	AVY	USD	AVY	C	09/20/2008			50	09/20/2008		591,500.00
C		DTCUS33XXX	2316	055622104	BP	USD	BP	C	01/17/2009			75	01/17/2009		23,200
C		DTCUS33XXX	2316	060505104	BAC	USD	BAC	C	01/17/2009			40	01/17/2009		1,508,000.00
C		DTCUS33XXX	2139	060505104	BAC	USD	BAC	C	01/17/2009			42 4/8	01/17/2009		15,000
C		DTCUS33XXX	2139	067383109	BCR	USD	BCR	C	01/17/2009			90	01/17/2009		698,250.00
C		DTCUS33XXX	0901	086516101	BBY	USD	BBY	C	09/20/2008			50	09/20/2008		12,600
C		DTCUS33XXX	0992	086516101	BBY	USD	BBY	C	09/20/2008			50	09/20/2008		687,330.00
C		DTCUS33XXX	2170	097023105	BA	USD	8BA 12	C	09/12/2011			80	09/12/2011		21,000
C		DTCUS33XXX	2669	109641100	EAT	USD	EAT	C	01/17/2009			22 4/8	01/17/2009		787,080.00
C		DTCUS33XXX	2669	109641100	EAT	USD	EAT	C	10/18/2008			22 4/8	10/18/2008		22,488.00
C		DTCUS33XXX	2170	125509109	CI	USD	CI	C	01/17/2009			36 5/8	01/17/2009		1,000
C		DTCUS33XXX	2669	125509109	CI	USD	CI	C	10/18/2008			50	10/18/2008		94,980.00
C		DTCUS33XXX	2316	126650100	CVS	USD	CVS	C	09/20/2008			37 4/8	09/20/2008		269,685.00
C		DTCUS33XXX	2316	126650100	CVS	USD	CVS	C	11/22/2008			40	11/22/2008		32,000
C		DTCUS33XXX	2139	134429109	CPB	USD	CPB	C	01/17/2009			45	01/17/2009		1,327,680.00
															1,195,200.00
															20,000
															1,195,200.00
															23,900
															498,076.00
															4,100
															85,444.00
															12,900
															475,365.00
															20,500
															755,425.00
															4,000
															144,440.00
															800
															28,888.00
															1,100
															42,460.00

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

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CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	SERIES							SHARE QTY
					SEC SYMB	RSTR SYMB	SEC CURN SYMB	OPT SYMB	C SER/CTR P DATE	STRIKE	EXP DATE	
C		DTCCUS33XXX	0992	143658300	CCL	USD	CCL	C	10/18/2008	40	10/18/2008	300
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C	12/20/2008	100	12/20/2008	11,928.00
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C	09/20/2008	100	09/20/2008	1,400
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C	09/20/2008	100	09/20/2008	122,920.00
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C	09/20/2008	115	09/20/2008	1,000
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C	09/20/2008	85	09/20/2008	87,800.00
C		DTCCUS33XXX	2139	166764100	CVX	USD	CVX	C	01/17/2009	90	01/17/2009	400
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C	09/20/2008	95	09/20/2008	35,120.00
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C	01/17/2009	95	01/17/2009	500
C		DTCCUS33XXX	2669	171046105	CBK	USD	CBK	C	12/20/2008	10	12/20/2008	43,900.00
C		DTCCUS33XXX	2669	171046105	CBK	USD	CBK	C	09/20/2008	10	09/20/2008	2,000
C		DTCCUS33XXX	2669	171046105	CBK	USD	CBK	C	12/20/2008	12 4/8	12/20/2008	175,600.00
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C	01/17/2009	30	01/17/2009	1,700
C		DTCCUS33XXX	2669	171046105	CBK	USD	CBK	C	12/20/2008	10	12/20/2008	149,260.00
C		DTCCUS33XXX	2669	171046105	CBK	USD	CBK	C	09/20/2008	10	09/20/2008	1,400
C		DTCCUS33XXX	2669	171046105	CBK	USD	CBK	C	12/20/2008	12 4/8	12/20/2008	122,920.00
C		DTCCUS33XXX	2316	17275R102	CSCO	USD	CWY	C	01/17/2009	30	01/17/2009	34,900
C		DTCCUS33XXX	2139	17275R102	CSCO	USD	CWY	C	01/17/2009	30	01/17/2009	400,303.00
C		DTCCUS33XXX	2669	172967101	C	USD	C	C	09/20/2008	22 4/8	09/20/2008	52,800
C		DTCCUS33XXX	2316	172967101	C	USD	C	C	09/20/2008	22 4/8	09/20/2008	605,616.00
C		DTCCUS33XXX	2669	172967101	C	USD	C	C	09/20/2008	25	09/20/2008	114,600
C		DTCCUS33XXX	2669	172967101	C	USD	C	C	01/17/2009	25	01/17/2009	1,314,462.00
C		DTCCUS33XXX	2139	172967101	C	USD	C	C	01/17/2009	35	01/17/2009	1,000
C		DTCCUS33XXX	2669	172967101	C	USD	C	C	09/20/2008	25	09/20/2008	24,290.00
C		DTCCUS33XXX	2669	172967101	C	USD	C	C	09/20/2008	25	09/20/2008	1,900
C		DTCCUS33XXX	2669	172967101	C	USD	C	C	09/20/2008	25	09/20/2008	46,151.00
C		DTCCUS33XXX	2316	172967101	C	USD	C	C	09/20/2008	22 4/8	09/20/2008	33,800
C		DTCCUS33XXX	2669	172967101	C	USD	C	C	09/20/2008	25	09/20/2008	697,970.00
C		DTCCUS33XXX	2669	172967101	C	USD	C	C	09/20/2008	25	09/20/2008	4,200
C		DTCCUS33XXX	2669	172967101	C	USD	C	C	09/20/2008	25	09/20/2008	86,730.00
C		DTCCUS33XXX	2669	172967101	C	USD	C	C	09/20/2008	25	09/20/2008	1,200
C		DTCCUS33XXX	2669	172967101	C	USD	C	C	09/20/2008	25	09/20/2008	24,780.00
C		DTCCUS33XXX	2669	172967101	C	USD	C	C	09/20/2008	25	09/20/2008	31,200
C		DTCCUS33XXX	2139	172967101	C	USD	C	C	09/20/2008	35	09/20/2008	644,280.00
C		DTCCUS33XXX	2139	172967101	C	USD	C	C	09/20/2008	35	09/20/2008	900
C		DTCCUS33XXX	2139	172967101	C	USD	C	C	09/20/2008	35	09/20/2008	18,585.00

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

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CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR SYMB	SEC CURN SYMB	SEC CURN SYMB	SERIES			STRIKE	EXP DATE	SHARE QTY	
								OPT SYMB	C SER/CTR P DATE	F DATE			MARKET	VALUE
C		DTCUS33XXX	2316	189054109	CLX	USD	CLX	C	01/17/2009	70	01/17/2009		1,000	
C		DTCUS33XXX	2316	191216100	KO	USD	KO	C	01/17/2009	60	01/17/2009		62,820.00	
C		DTCUS33XXX	2316	192446102	CTSH	USD	UPU	C	09/20/2008	32 4/8	09/20/2008		52,720.00	
C		DTCUS33XXX	2669	20030N101	CMCSA	USD	CCQ	C	01/17/2009	22 4/8	01/17/2009		138,164.00	
C		DTCUS33XXX	2669	20030N101	CMCSA	USD	CCQ	C	04/18/2009	25	04/18/2009		92,900	
C		DTCUS33XXX	2669	20825C104	COP	USD	YRO	C	01/16/2010	110	01/16/2010		1,923,959.00	
C		DTCUS33XXX	2316	20825C104	COP	USD	COP	C	11/22/2008	90	11/22/2008		40,800	
C		DTCUS33XXX	2316	20825C104	COP	USD	COP	C	09/20/2008	90	09/20/2008		844,968.00	
C		DTCUS33XXX	2316	20825C104	COP	USD	COP	C	09/20/2008	95	09/20/2008		23,000	
C		DTCUS33XXX	2316	210371100	CEG	USD	CEG	C	09/20/2008	70	09/20/2008		1,801,130.00	
C		DTCUS33XXX	2146	210795308	CAL	USD	CAL	C	09/20/2008	15	09/20/2008		400	
C		DTCUS33XXX	2146	210795308	CAL	USD	CAL	C	09/20/2008	17 4/8	09/20/2008		31,324.00	
C		DTCUS33XXX	2316	219350105	GLW	USD	GLW	C	02/21/2009	20	02/21/2009		2,100	
C		DTCUS33XXX	2316	244199105	DE	USD	DE	C	09/20/2008	70	09/20/2008		164,451.00	
C		DTCUS33XXX	0997	244199105	DE	USD	DE	C	09/20/2008	80	09/20/2008		117,465.00	
C		DTCUS33XXX	2669	24702R101	DELL	USD	DLY	C	01/17/2009	20	01/17/2009		1,000	
C		DTCUS33XXX	2803	253651103	DBD	USD	DBD	C	09/20/2008	40	09/20/2008		25,760.00	
C		DTCUS33XXX	2669	256746108	DLTR	USD	DQO	C	11/22/2008	35	11/22/2008		25,760.00	
													506,000.00	
													506,000.00	
													5,127.00	
													5,000	
													316,900.00	
													75,000	
													4,753,500.00	
													15,800	
													262,754.00	
													12,000	
													411,240.00	
													42,100	
													1,582,116.00	

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

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CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR SYMB	SEC SYMB	SEC CURN	OPT SYMB	SERIES			EXP DATE	SHARE QTY	MARKET VALUE
									C	P	DATE			
C		DTCCUS33XXX	2139	263534109	DD	USD	DD	C	10/18/2008	45	10/18/2008		10,000	
C		DTCCUS33XXX	2316	294549100	EQT	USD	EQT	C	09/20/2008	60	09/20/2008		480,400.00	
C		DTCCUS33XXX	2316	294549100	EQT	USD	EQT	C	09/20/2008	65	09/20/2008		16,000	
C		DTCCUS33XXX	2316	30231G102	XOM	USD	XOM	C	10/18/2008	100	10/18/2008		687,520.00	
C		DTCCUS33XXX	2316	30231G102	XOM	USD	XOM	C	01/17/2009	100	01/17/2009		300	
C		DTCCUS33XXX	2316	30231G102	XOM	USD	XOM	C	01/17/2009	100	01/17/2009		12,891.00	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	WKO	C	01/16/2010	100	01/16/2010		6,800	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	75	01/17/2009		541,348.00	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	80	01/17/2009		41,100	
C		DTCCUS33XXX	2316	30231G102	XOM	USD	XOM	C	09/20/2008	80	09/20/2008		3,271,971.00	
C		DTCCUS33XXX	2316	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		7,900	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		628,919.00	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		16,600	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		1,321,526.00	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		2,800	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		222,908.00	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		600	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		47,766.00	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		5,500	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		437,855.00	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		1,200	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		95,532.00	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		12,500	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009		995,125.00	
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	95	01/17/2009		500	
C		DTCCUS33XXX	2170	30231G102	XOM	USD	XOM	C	01/17/2009	95	01/17/2009		39,805.00	
C		DTCCUS33XXX	2170	30231G102	XOM	USD	XOM	C	01/17/2009	95	01/17/2009		39,805.00	
C		DTCCUS33XXX	2316	302571104	FPL	USD	FPL	C	09/20/2008	60	09/20/2008		2,000	
C		DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C	10/18/2008	14	10/18/2008		159,220.00	
C		DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C	10/18/2008	15	10/18/2008		3,000	
C		DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C	10/18/2008	15	10/18/2008		167,910.00	
C		DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C	10/18/2008	15	10/18/2008		37,300	
C		DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C	10/18/2008	15	10/18/2008		20,515.00	
C		DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C	10/18/2008	15	10/18/2008		55,600	
C		DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C	10/18/2008	15	10/18/2008		30,580.00	

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ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO  
  
CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	OPT SYMB	SERIES			STRIKE	EXP DATE	SHARE QTY	MARKET VALUE
									C	F	P				
C		DTCUS33XXX	2669	313586109	FNM	USD	FNM	C	09/20/2008			28	09/20/2008	37,400	25,806.00
C		DTCUS33XXX	2669	313586109	FNM	USD	FNM	C	12/20/2008			28	12/20/2008	34,400	23,736.00
C		DTCUS33XXX	2669	31428X106	FDX	USD	FDX	C	10/18/2008			85	10/18/2008	11,300	1,017,904.00
C		DTCUS33XXX	2319	31428X106	FDX	USD	FDX	C	10/18/2008			85	10/18/2008	2,600	234,208.00
C		DTCUS33XXX	2669	31428X106	FDX	USD	FDX	C	01/17/2009			90	01/17/2009	10,200	918,816.00
C		DTCUS33XXX	2316	354613101	BEN	USD	BEH	C	01/17/2009			130	01/17/2009	600	64,800.00
C		DTCUS33XXX	2316	35671D857	FCX	USD	FCX	C	09/20/2008			100	09/20/2008	800	58,816.00
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	12/20/2008			32	12/20/2008	12,900	343,398.00
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	01/17/2009			32	01/17/2009	4,000	106,480.00
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	09/20/2008			35	09/20/2008	3,000	79,860.00
C		DTCUS33XXX	2139	369604103	GE	USD	GE	C	01/17/2009			37	01/17/2009	13,200	351,384.00
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	09/20/2008			37	09/20/2008	1,000	26,620.00
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	09/20/2008			39	09/20/2008	1,000	26,620.00
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	09/20/2008			40	09/20/2008	2,400	63,888.00
C		DTCUS33XXX	2139	369604103	GE	USD	GE	C	01/17/2009			42	01/17/2009	8,000	212,960.00
C		DTCUS33XXX	2316	37733W105	GSK	USD	GSK	C	11/22/2008			52	11/22/2008	5,300	235,956.00
C		DTCUS33XXX	2316	38141G104	GS	USD	GPY	C	09/20/2008			180	09/20/2008	500	64,900.00
C		DTCUS33XXX	2669	38141G104	GS	USD	GPY	C	01/17/2009			200	01/17/2009	5,900	765,820.00

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
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CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	OPT SYMB	SERIES			EXP DATE	STRIKE	SHARE QTY	
									C	P	DATE			MARKET VALUE	MARKET VALUE
C		DTCCUS33XXX	2669	38141G104	GS	USD	GPY	C	04/18/2009		200	04/18/2009		4,300	558,140.00
C		DTCCUS33XXX	2669	38141G104	GS	USD	GPY	C	10/18/2008		200	10/18/2008		8,300	1,077,340.00
C		DTCCUS33XXX	2316	38259P508	GOOG	USD	GOP	C	09/20/2008		550	09/20/2008		400	179,660.00
C		DTCCUS33XXX	0901	416515104	HIG	USD	HIG	C	09/20/2008		65	09/20/2008		41,300	2,608,095.00
C		DTCCUS33XXX	2316	428236103	HPQ	USD	HPQ	C	11/22/2008		50	11/22/2008		2,000	96,520.00
C		DTCCUS33XXX	2316	436440101	HOLX	USD	QHX	C	01/17/2009		20	01/17/2009		3,300	64,878.00
C		DTCCUS33XXX	2316	436440101	HOLX	USD	QHX	C	12/20/2008		22 4/8	12/20/2008		1,000	19,660.00
C		DTCCUS33XXX	2316	436440101	HOLX	USD	QHX	C	01/17/2009		30	01/17/2009		17,500	344,050.00
C		DTCCUS33XXX	2669	437076102	HD	USD	HD	C	11/22/2008		27 4/8	11/22/2008		13,200	361,284.00
C		DTCCUS33XXX	2316	437076102	HD	USD	HD	C	09/20/2008		27 4/8	09/20/2008		7,000	191,590.00
C		DTCCUS33XXX	2316	437076102	HD	USD	HD	C	11/22/2008		30	11/22/2008		2,500	68,425.00
C		DTCCUS33XXX	2316	437076102	HD	USD	HD	C	01/17/2009		32 4/8	01/17/2009		2,000	54,740.00
C		DTCCUS33XXX	2316	437076102	HD	USD	WHD	C	01/16/2010		35	01/16/2010		1,000	27,370.00
C		DTCCUS33XXX	2316	438128308	HMC	USD	HMC	C	10/18/2008		35	10/18/2008		1,800	58,590.00
C		DTCCUS33XXX	2316	438516106	HON	USD	HON	C	09/20/2008		65	09/20/2008		6,500	294,580.00
C		DTCCUS33XXX	2316	458140100	INTC	USD	INQ	C	10/18/2008		25	10/18/2008		3,000	57,690.00
C		DTCCUS33XXX	2139	458140100	INTC	USD	INQ	C	01/17/2009		30	01/17/2009		1,300	24,999.00
C		DTCCUS33XXX	2316	458140100	INTC	USD	WNL	C	01/16/2010		30	01/16/2010		2,000	38,460.00

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SERIES				SEC SYMB	SEC SYMB	C SER/CTR P DATE	STRIKE	EXP DATE	SHARE QTY	MARKET VALUE
						OPT	SYM	IB	IB							
C		DTCCUS33XXX	2139	459200101		IB	USD	IB	USD	IB	USD	IB	USD	IB	USD	IB
C		DTCCUS33XXX	2316	459200101		IB	USD	IB	USD	IB	USD	IB	USD	IB	USD	IB
C		DTCCUS33XXX	2669	460146103		IP	USD	IP	USD	IP	USD	IP	USD	IP	USD	IP
C		DTCCUS33XXX	2803	46428R107		GSG	USD	GSG	USD	GSG	USD	GSG	USD	GSG	USD	GSG
C		DTCCUS33XXX	2316	464286400		EWZ	USD	EWZ	USD	EWZ	USD	EWZ	USD	EWZ	USD	EWZ
C		DTCCUS33XXX	2316	464287168		DVY	USD	DVY	USD	DVY	USD	DVY	USD	DVY	USD	DVY
C		DTCCUS33XXX	2316	464287234		EEM	USD	EEM	USD	EEM	USD	EEM	USD	EEM	USD	EEM
C		DTCCUS33XXX	2316	464287556		IBB	USD	IBB	USD	IBB	USD	IBB	USD	IBB	USD	IBB
C		DTCCUS33XXX	2669	464287564		ICF	USD	ICF	USD	ICF	USD	ICF	USD	ICF	USD	ICF
C		DTCCUS33XXX	2669	464287564		ICF	USD	ICF	USD	ICF	USD	ICF	USD	ICF	USD	ICF
C		DTCCUS33XXX	2316	46625H100		JPM	USD	JPM	USD	JPM	USD	JPM	USD	JPM	USD	JPM
C		DTCCUS33XXX	2669	46625H100		JPM	USD	JPM	USD	JPM	USD	JPM	USD	JPM	USD	JPM
C		DTCCUS33XXX	2669	46625H100		JPM	USD	JPM	USD	JPM	USD	JPM	USD	JPM	USD	JPM
C		DTCCUS33XXX	0901	46625H100		JPM	USD	JPM	USD	JPM	USD	JPM	USD	JPM	USD	JPM
C		DTCCUS33XXX	2669	46625H100		JPM	USD	JPM	USD	JPM	USD	JPM	USD	JPM	USD	JPM
C		DTCCUS33XXX	2139	478160104		JNJ	USD	JNJ	USD	JNJ	USD	JNJ	USD	JNJ	USD	JNJ
C		DTCCUS33XXX	2139	478160104		JNJ	USD	JNJ	USD	JNJ	USD	JNJ	USD	JNJ	USD	JNJ
C		DTCCUS33XXX	2316	48242W106		KBR	USD	KBR	USD	KBR	USD	KBR	USD	KBR	USD	KBR

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

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CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR SYMB	SEC	SEC CURN	OPT SYMB	SERIES		STRIKE	EXP DATE	SHARE QTY	MARKET VALUE
									C	P				
C		DTCCUS33XXX	0997	485170302	KSU	USD	KSU	C	09/20/2008		60	09/20/2008	200,000	
C		DTCCUS33XXX	2669	500255104	KSS	USD	KSS	C	10/18/2008		50	10/18/2008	10,234,000.00	
C		DTCCUS33XXX	2669	500255104	KSS	USD	KSS	C	01/17/2009		50	01/17/2009	54,800	
C		DTCCUS33XXX	2803	524908100	LEHMQ	USD	NJS	C	10/18/2008		12 4/8	10/18/2008	2,738,904.00	
C		DTCCUS33XXX	2803	524908100	LEHMQ	USD	NJS	C	01/17/2009		12 4/8	01/17/2009	56,600	
C		DTCCUS33XXX	2669	524908100	LEHMQ	USD	LYH	C	09/20/2008		21	09/20/2008	2,828,868.00	
C		DTCCUS33XXX	2669	524908100	LEHMQ	USD	LYH	C	01/17/2009		27	01/17/2009	500,000	
C		DTCCUS33XXX	2669	532457108	LLY	USD	LLY	C	10/18/2008		50	10/18/2008	107,550.00	
C		DTCCUS33XXX	2316	539830109	LMT	USD	LMT	C	09/20/2008		120	09/20/2008	107,550.00	
C		DTCCUS33XXX	2669	548661107	LOW	USD	LOW	C	01/17/2009		27 4/8	01/17/2009	47,600	
C		DTCCUS33XXX	2316	55616P104	M	USD	M	C	01/17/2009		25	01/17/2009	10,238.76	
C		DTCCUS33XXX	2669	565849106	MRO	USD	MRO	C	10/18/2008		55	10/18/2008	31,700	
C		DTCCUS33XXX	2316	565849106	MRO	USD	MRO	C	01/17/2009		55	01/17/2009	6,818.67	
C		DTCCUS33XXX	2316	576206106	MEE	USD	MEE	C	09/20/2008		70	09/20/2008	17,900	
C		DTCCUS33XXX	2316	579064106	MFE	USD	MFE	C	09/20/2008		40	09/20/2008	835,751.00	
C		DTCCUS33XXX	0901	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	22,176.00	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	92,200	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	01/17/2009		30	01/17/2009	2,353,866.00	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	09/20/2008		70	09/20/2008	3,400	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	67,864.00	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	18,300	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	793,122.00	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	1,200	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	52,008.00	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	100	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	4,249.00	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	40,100	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	1,496,131.00	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	65,000	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	1,635,400.00	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	1,000	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	25,160.00	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	500	
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008	12,580.00	

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THE OPTIONS CLEARING CORPORATION  
COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:  
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CMO: LEHMAN BROTHERS INC.  
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SYMB	SEC	CURN	SYMB	OPT	SERIES			EXP DATE	STRIKE	SHARE QTY	
											C	P	DATE			MARKET	VALUE
C		DTCUS33XXX	2139	594918104		MSFT	USD	MSQ			C	01/17/2009		01/17/2009	40		9,000
C		DTCUS33XXX	2669	595112103		MU	USD	MU			C	01/17/2009		01/17/2009	5		226,440.00
C		DTCUS33XXX	2316	61166W101		MON	USD	MFP			C	01/17/2009		01/17/2009	140		105,800
C		DTCUS33XXX	2316	617446448		MS	USD	MS			C	09/20/2008		09/20/2008	43		512,072.00
C		DTCUS33XXX	2669	617446448		MS	USD	MFZ			C	01/17/2009		01/17/2009	50		14,100
C		DTCUS33XXX	2139	635405103		NCC	USD	NCC			C	01/17/2009		01/17/2009	20		1,669,581.00
C		DTCUS33XXX	2316	635405103		NCC	USD	NCC			C	09/20/2008		09/20/2008	65		4,600
C		DTCUS33XXX	2450	651290108		NFX	USD	NFX			C	10/18/2008		10/18/2008	30		125,166.00
C		DTCUS33XXX	2669	654902204		NOK	USD	NOK			C	01/17/2009		01/17/2009	40		27,400
C		DTCUS33XXX	2450	655664100		JWN	USD	JWN			C	12/20/2008		12/20/2008	70		745,554.00
C		DTCUS33XXX	2669	655844108		NSC	USD	NSC			C	09/20/2008		09/20/2008	60		3,000
C		DTCUS33XXX	2669	655844108		NSC	USD	NSC			C	10/18/2008		10/18/2008	85		16,830.00
C		DTCUS33XXX	2316	665859104		NTRS	USD	NRQ			C	09/20/2008		09/20/2008	10		100,000
C		DTCUS33XXX	2146	667280408		NWA	USD	NWA			C	09/20/2008		09/20/2008	12	4/8	561,000.00
C		DTCUS33XXX	2146	667280408		NWA	USD	NWA			C	09/20/2008		09/20/2008	80		91,300
C		DTCUS33XXX	2316	674599105		OXY	USD	OXY			C	09/20/2008		09/20/2008	22	4/8	3,704,041.00
C		DTCUS33XXX	2316	68389X105		ORCL	USD	ORQ			C	09/20/2008		09/20/2008	65		35,900
C		DTCUS33XXX	2316	704549104		BTU	USD	BTU			C	01/17/2009		01/17/2009	65		767,183.00
																	95,000
																	3,223,350.00
																	10,000
																	703,600.00
																	11,900
																	837,284.00
																	600
																	45,930.00
																	35,000
																	403,550.00
																	35,000
																	403,550.00
																	2,000
																	161,000.00
																	7,000
																	140,490.00
																	31,800
																	1,821,822.00

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